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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2022 TO 22/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	2025	05/05/2022		Bond Future	160.0420	160.0420	159.9676	159.9676	(0.046)	0.0000	0.0000	5,520
2022/03/22	2025	04/08/2022		Bond Future	160.6366	160.6366	160.5520	160.5520	(0.053)	0.0000	0.0000	1,130
2022/03/22	2025	03/11/2022		Bond Future	163.0520	163.0520	162.9516	162.9516	(0.062)	0.0000	0.0000	0
2022/03/22	2025	02/02/2023		Bond Future	164.1584	164.1584	164.0120	164.0120	(0.089)	0.0000	0.0000	0
2022/03/22	2029	05/05/2022		Bond Future	117.8250	117.8250	117.8380	117.8380	0.011	0.0000	0.0000	2,745
2022/03/22	2029	04/08/2022		Bond Future	119.4560	119.4560	119.4602	119.4602	0.004	0.0000	0.0000	1,844
2022/03/22	2029	03/11/2022		Bond Future	120.0193	120.0193	120.0158	120.0158	(0.003)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	2029	02/02/2023			Bond Future	122.0586	122.0586	122.0199	122.0199	(0.032)	0.0000	0.0000	0
2022/03/22	2030	05/05/2022	8.14	Call	Bond Future	0.6500	0.0007	0.1500	0.0002	(76.923)	0	0	1,800
2022/03/22	2030	05/05/2022	8.14	Put	Bond Future	8,668.8000	8.6688	9,246.5900	9.2466	6.665	0	0	0
2022/03/22	2030	05/05/2022	8.47	Call	Bond Future	5.1600	0.0052	1.6100	0.0016	(68.798)	0	0	1,073
2022/03/22	2030	05/05/2022	10.21	Call	Bond Future	2,530.6200	2.5306	2,056.2000	2.0562	(18.747)	0	0	0
2022/03/22	2030	05/05/2022	10.21	Put	Bond Future	367.9600	0.3680	471.8300	0.4718	28.229	0	0	0
2022/03/22	2030	05/05/2022	9.95	Call	Bond Future	1,616.0200	1.6160	1,227.4400	1.2274	(24.045)	0	0	0
2022/03/22	2030	05/05/2022	9.65	Put	Bond Future	1,426.5800	1.4266	1,745.0500	1.7450	22.324	0	0	5,000
2022/03/22	2030	05/05/2022	8.81	Put	Bond Future	5,018.4800	5.0185	5,577.9100	5.5779	11.147	0	0	0
2022/03/22	2030	05/05/2022	8.89	Put	Bond Future	4,605.2100	4.6052	5,157.0200	5.1570	11.982	0	0	0
2022/03/22	2030	05/05/2022	9.15	Call	Bond Future	149.4400	0.1494	77.0700	0.0771	(48.427)	0	0	7,500
2022/03/22	2030	05/05/2022	9.15	Put	Bond Future	3,334.1900	3.3342	3,840.1100	3.8401	15.174	0	0	0
2022/03/22	2030	05/05/2022			Bond Future	9.7717	92.7085	9.8876	92.1302	1.186	0.0000	0.0000	70,566
2022/03/22	2030	05/05/2022	7.73	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	200
2022/03/22	2030	05/05/2022	7.73	Put	Bond Future	11,009.5100	11.0095	11,587.7700	11.5878	5.252	0	0	0
2022/03/22	2030	05/05/2022	8.47	Put	Bond Future	6,838.0900	6.8381	7,412.8300	7.4128	8.405	0	0	0
2022/03/22	2030	05/05/2022	11.04	Call	Bond Future	6,110.7100	6.1107	5,539.8000	5.5398	(9.343)	0	0	0
2022/03/22	2030	05/05/2022	11.04	Put	Bond Future	30.7700	0.0308	38.1500	0.0382	23.984	0	0	1,800
2022/03/22	2030	05/05/2022	9.95	Put	Bond Future	728.1800	0.7282	917.8900	0.9179	26.053	0	0	1,073
2022/03/22	2030	05/05/2022	10.19	Call	Bond Future	2,454.5000	2.4545	1,985.5400	1.9855	(19.106)	0	0	0
2022/03/22	2030	05/05/2022	10.19	Put	Bond Future	389.0700	0.3891	498.4000	0.4984	28.100	0	0	0
2022/03/22	2030	05/05/2022	10.20	Call	Bond Future	2,492.4500	2.4925	2,020.7400	2.0207	(18.926)	0	0	0
2022/03/22	2030	05/05/2022	10.20	Put	Bond Future	378.3900	0.3784	484.9700	0.4850	28.167	0	0	200
2022/03/22	2030	05/05/2022	9.35	Call	Bond Future	322.8600	0.3229	188.8300	0.1888	(41.513)	0	0	0
2022/03/22	2030	05/05/2022	9.35	Put	Bond Future	2,467.7400	2.4677	2,912.0000	2.9120	18.003	0	0	1,073
2022/03/22	2030	05/05/2022	9.60	Call	Bond Future	709.7300	0.7097	472.4400	0.4724	(33.434)	0	0	0
2022/03/22	2030	05/05/2022	9.60	Put	Bond Future	1,575.3300	1.5753	1,916.3300	1.9163	21.646	0	0	5,000
2022/03/22	2030	05/05/2022	9.65	Call	Bond Future	814.1400	0.8141	554.3200	0.5543	(31.913)	0	0	0
2022/03/22	2030	05/05/2022	8.81	Call	Bond Future	31.7100	0.0317	12.8500	0.0128	(59.477)	0	0	200
2022/03/22	2030	05/05/2022	8.89	Call	Bond Future	46.3700	0.0464	19.8900	0.0199	(57.106)	0	0	1,800
2022/03/22	2030	04/08/2022	9.56	Call	Bond Future	1,002.7800	1.0028	793.2200	0.7932	(20.898)	0	0	0
2022/03/22	2030	04/08/2022	9.56	Put	Bond Future	3,054.9900	3.0550	3,438.5500	3.4386	12.555	0	0	0
2022/03/22	2030	04/08/2022	10.95	Call	Bond Future	5,083.9100	5.0839	4,585.4700	4.5855	(9.804)	0	0	0
2022/03/22	2030	04/08/2022	10.95	Put	Bond Future	537.8300	0.5378	632.5100	0.6325	17.604	0	0	800
2022/03/22	2030	04/08/2022			Bond Future	9.9783	89.9631	10.1015	89.3700	1.234	0.0000	0.0000	25,170
2022/03/22	2030	04/08/2022	9.05	Call	Bond Future	353.9700	0.3540	256.8700	0.2569	(27.432)	0	0	800
2022/03/22	2030	04/08/2022	9.05	Put	Bond Future	4,989.5400	4.9895	5,485.5600	5.4856	9.941	0	0	0
2022/03/22	2030	04/08/2022	9.54	Call	Bond Future	968.4700	0.9685	763.8700	0.7639	(21.126)	0	0	0
2022/03/22	2030	04/08/2022	9.54	Put	Bond Future	3,120.2900	3.1203	3,508.8100	3.5088	12.451	0	0	0
2022/03/22	2030	04/08/2022	9.55	Call	Bond Future	985.5300	0.9855	778.4500	0.7784	(21.012)	0	0	0
2022/03/22	2030	04/08/2022	9.55	Put	Bond Future	3,087.5300	3.0875	3,473.5700	3.4736	12.503	0	0	0
2022/03/22	2030	04/08/2022	8.30	Call	Bond Future	62.4400	0.0624	40.2900	0.0403	(35.474)	0	0	800
2022/03/22	2030	04/08/2022	8.30	Put	Bond Future	8,666.5100	8.6665	9,237.4800	9.2375	6.588	0	0	0
2022/03/22	2030	03/11/2022	10.10	Call	Bond Future	2,213.3600	2.2134	1,903.7900	1.9038	(13.986)	0	0	0
2022/03/22	2030	03/11/2022	10.10	Put	Bond Future	2,472.8100	2.4728	2,773.3200	2.7733	12.153	0	0	0
2022/03/22	2030	03/11/2022			Bond Future	10.1553	91.2976	10.2862	90.6875	1.289	0.0000	0.0000	0
2022/03/22	2030	03/11/2022	10.09	Call	Bond Future	2,189.6200	2.1896	1,882.0600	1.8821	(14.046)	0	0	0

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2022/03/22	2030	03/11/2022	10.09	Put	Bond Future	2,496.0800	2.4961	2,798.6000	2.7986	12.120	0	0	0
2022/03/22	2030	03/11/2022	10.08	Call	Bond Future	2,166.3100	2.1663	1,860.7500	1.8607	(14.105)	0	0	0
2022/03/22	2030	03/11/2022	10.08	Put	Bond Future	2,519.8100	2.5198	2,824.3300	2.8243	12.085	0	0	0
2022/03/22	2030	02/02/2023	10.01	Put	Bond Future	3,421.9900	3.4220	3,786.3000	3.7863	10.646	0	0	0
2022/03/22	2030	02/02/2023	9.94	Put	Bond Future	3,604.1500	3.6042	3,981.3100	3.9813	10.465	0	0	102
2022/03/22	2030	02/02/2023	9.99	Call	Bond Future	1,981.4900	1.9815	1,702.4200	1.7024	(14.084)	0	0	0
2022/03/22	2030	02/02/2023	10.00	Call	Bond Future	2,002.2100	2.0022	1,721.3000	1.7213	(14.030)	0	0	0
2022/03/22	2030	02/02/2023	9.20	Call	Bond Future	778.6000	0.7786	634.3200	0.6343	(18.531)	0	0	0
2022/03/22	2030	02/02/2023	9.20	Put	Bond Future	6,022.0000	6.0220	6,524.7800	6.5248	8.349	0	0	0
2022/03/22	2030	02/02/2023	9.66	Call	Bond Future	1,370.5800	1.3706	1,151.8900	1.1519	(15.956)	0	0	0
2022/03/22	2030	02/02/2023	9.66	Put	Bond Future	4,406.0700	4.4061	4,834.4400	4.8344	9.722	0	0	102
2022/03/22	2030	02/02/2023	9.80	Call	Bond Future	1,614.0200	1.6140	1,369.8300	1.3698	(15.129)	0	0	0
2022/03/22	2030	02/02/2023	8.81	Put	Bond Future	7,625.9600	7.6260	8,178.2400	8.1782	7.242	0	0	0
2022/03/22	2030	02/02/2023			Bond Future	10.3158	88.8260	10.4592	88.1790	1.391	0.0000	0.0000	0
2022/03/22	2030	02/02/2023	10.01	Call	Bond Future	2,022.7300	2.0227	1,739.9800	1.7400	(13.979)	0	0	0
2022/03/22	2030	02/02/2023	9.94	Call	Bond Future	1,880.6100	1.8806	1,610.7100	1.6107	(14.352)	0	0	0
2022/03/22	2030	02/02/2023	9.99	Put	Bond Future	3,473.2500	3.4732	3,841.2400	3.8412	10.595	0	0	0
2022/03/22	2030	02/02/2023	10.00	Put	Bond Future	3,447.7100	3.4477	3,813.8600	3.8139	10.620	0	0	0
2022/03/22	2030	02/02/2023	9.80	Put	Bond Future	3,990.5500	3.9906	4,393.4200	4.3934	10.096	0	0	0
2022/03/22	2030	02/02/2023	8.81	Call	Bond Future	458.0100	0.4580	363.2300	0.3632	(20.694)	0	0	102
2022/03/22	2032	05/05/2022	10.29	Put	Bond Future	899.7100	0.8997	1,103.1100	1.1031	22.607	0	0	0
2022/03/22	2032	05/05/2022	11.18	Call	Bond Future	5,662.1500	5.6622	5,084.5300	5.0845	(10.201)	0	0	0
2022/03/22	2032	05/05/2022	11.18	Put	Bond Future	80.8000	0.0808	97.6500	0.0977	20.854	0	0	780
2022/03/22	2032	05/05/2022	10.98	Call	Bond Future	4,678.9100	4.6789	4,117.0900	4.1171	(12.007)	0	0	0
2022/03/22	2032	05/05/2022	10.98	Put	Bond Future	144.1100	0.1441	176.7600	0.1768	22.656	0	0	993
2022/03/22	2032	05/05/2022	11.02	Put	Bond Future	128.4900	0.1285	157.2100	0.1572	22.352	0	0	0
2022/03/22	2032	05/05/2022	11.03	Call	Bond Future	4,922.9600	4.9230	4,356.2900	4.3563	(11.511)	0	0	0
2022/03/22	2032	05/05/2022	11.03	Put	Bond Future	124.8600	0.1249	152.6600	0.1527	22.265	0	0	0
2022/03/22	2032	05/05/2022			Bond Future	10.1506	89.1922	10.2561	88.5977	1.039	0.0000	0.0000	141,216
2022/03/22	2032	05/05/2022	9.58	Call	Bond Future	185.2600	0.1853	100.4400	0.1004	(45.784)	0	0	780
2022/03/22	2032	05/05/2022	9.58	Put	Bond Future	3,497.3200	3.4973	4,006.9700	4.0070	14.573	0	0	0
2022/03/22	2032	05/05/2022	10.18	Call	Bond Future	1,326.1000	1.3261	982.6000	0.9826	(25.903)	0	0	780
2022/03/22	2032	05/05/2022	10.18	Put	Bond Future	1,159.9700	1.1600	1,410.9400	1.4109	21.636	0	0	0
2022/03/22	2032	05/05/2022	10.29	Call	Bond Future	1,684.3400	1.6843	1,293.2700	1.2933	(23.218)	0	0	993
2022/03/22	2032	05/05/2022	11.04	Call	Bond Future	4,971.9400	4.9719	4,404.3900	4.4044	(11.415)	0	0	0
2022/03/22	2032	05/05/2022	11.04	Put	Bond Future	121.3200	0.1213	148.2400	0.1482	22.189	0	0	0
2022/03/22	2032	05/05/2022	11.02	Call	Bond Future	4,874.0200	4.8740	4,308.2700	4.3083	(11.607)	0	0	0
2022/03/22	2032	04/08/2022	10.20	Put	Bond Future	2,442.7500	2.4428	2,762.5600	2.7626	13.092	0	0	0
2022/03/22	2032	04/08/2022	10.21	Put	Bond Future	2,413.8100	2.4138	2,730.8400	2.7308	13.134	0	0	0
2022/03/22	2032	04/08/2022	10.22	Call	Bond Future	1,736.4000	1.7364	1,441.3900	1.4414	(16.990)	0	0	0
2022/03/22	2032	04/08/2022	9.40	Call	Bond Future	305.5300	0.3055	219.8400	0.2198	(28.046)	0	0	1,300
2022/03/22	2032	04/08/2022	9.40	Put	Bond Future	5,669.9400	5.6699	6,193.5300	6.1935	9.234	0	0	0
2022/03/22	2032	04/08/2022	9.72	Call	Bond Future	669.4400	0.6694	513.2500	0.5133	(23.331)	0	0	800
2022/03/22	2032	04/08/2022	9.72	Put	Bond Future	4,154.7800	4.1548	4,607.8700	4.6079	10.905	0	0	0
2022/03/22	2032	04/08/2022	8.97	Call	Bond Future	103.8400	0.1038	69.4400	0.0694	(33.128)	0	0	800
2022/03/22	2032	04/08/2022	8.97	Put	Bond Future	8,074.6300	8.0746	8,649.5100	8.6495	7.120	0	0	0
2022/03/22	2032	04/08/2022			Bond Future	10.3374	90.4047	10.4486	89.7955	1.076	0.0000	0.0000	2,140

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2022/03/22	2032	04/08/2022	11.60	Call	Bond Future	6,969.4100	6.9694	6,421.4900	6.4215	(7.862)	0	0	0
2022/03/22	2032	04/08/2022	11.60	Put	Bond Future	376.7600	0.3768	438.1200	0.4381	16.286	0	0	800
2022/03/22	2032	04/08/2022	11.89	Call	Bond Future	8,264.4300	8.2644	7,696.0500	7.6961	(6.877)	0	0	0
2022/03/22	2032	04/08/2022	11.89	Put	Bond Future	252.5300	0.2525	293.4300	0.2934	16.196	0	0	0
2022/03/22	2032	04/08/2022	10.20	Call	Bond Future	1,682.8200	1.6828	1,393.3500	1.3934	(17.201)	0	0	0
2022/03/22	2032	04/08/2022	10.21	Call	Bond Future	1,709.5000	1.7095	1,417.2500	1.4172	(17.096)	0	0	0
2022/03/22	2032	04/08/2022	10.22	Put	Bond Future	2,385.1400	2.3851	2,699.4100	2.6994	13.176	0	0	0
2022/03/22	2032	04/08/2022	10.10	Call	Bond Future	1,428.4400	1.4284	1,166.9800	1.1670	(18.304)	0	0	1,300
2022/03/22	2032	04/08/2022	10.10	Put	Bond Future	2,747.1500	2.7471	3,094.9700	3.0950	12.661	0	0	0
2022/03/22	2032	03/11/2022	10.56	Put	Bond Future	2,438.9300	2.4389	2,721.7900	2.7218	11.598	0	0	180
2022/03/22	2032	03/11/2022	10.11	Put	Bond Future	3,724.6300	3.7246	4,106.4300	4.1064	10.251	0	0	454
2022/03/22	2032	03/11/2022	10.16	Call	Bond Future	1,676.0900	1.6761	1,420.2100	1.4202	(15.266)	0	0	0
2022/03/22	2032	03/11/2022	10.16	Put	Bond Future	3,562.2400	3.5622	3,932.7300	3.9327	10.400	0	0	180
2022/03/22	2032	03/11/2022	9.36	Call	Bond Future	463.7600	0.4638	363.6200	0.3636	(21.593)	0	0	454
2022/03/22	2032	03/11/2022	9.36	Put	Bond Future	6,902.7600	6.9028	7,428.9900	7.4290	7.623	0	0	0
2022/03/22	2032	03/11/2022	9.46	Put	Bond Future	6,404.8200	6.4048	6,916.2100	6.9162	7.984	0	0	0
2022/03/22	2032	03/11/2022	9.92	Call	Bond Future	1,172.6500	1.1727	970.7700	0.9708	(17.216)	0	0	750
2022/03/22	2032	03/11/2022	9.92	Put	Bond Future	4,393.2700	4.3933	4,817.7600	4.8178	9.662	0	0	0
2022/03/22	2032	03/11/2022	9.31	Put	Bond Future	7,157.8900	7.1579	7,691.0600	7.6911	7.449	0	0	0
2022/03/22	2032	03/11/2022			Bond Future	10.5075	87.5923	10.6251	86.9660	1.119	0.0000	0.0000	0
2022/03/22	2032	03/11/2022	10.67	Call	Bond Future	3,045.7700	3.0458	2,679.6300	2.6796	(12.021)	0	0	750
2022/03/22	2032	03/11/2022	10.67	Put	Bond Future	2,181.9300	2.1819	2,442.1600	2.4422	11.927	0	0	0
2022/03/22	2032	03/11/2022	11.55	Call	Bond Future	6,227.9500	6.2279	5,721.3600	5.7214	(8.134)	0	0	0
2022/03/22	2032	03/11/2022	11.55	Put	Bond Future	880.0200	0.8800	999.8000	0.9998	13.611	0	0	500
2022/03/22	2032	03/11/2022	12.30	Call	Bond Future	9,347.4200	9.3474	8,779.2700	8.7793	(6.078)	0	0	0
2022/03/22	2032	03/11/2022	12.30	Put	Bond Future	422.1900	0.4222	480.4100	0.4804	13.790	0	0	750
2022/03/22	2032	03/11/2022	10.49	Call	Bond Future	2,520.6800	2.5207	2,191.9400	2.1919	(13.042)	0	0	0
2022/03/22	2032	03/11/2022	10.49	Put	Bond Future	2,614.3300	2.6143	2,911.9600	2.9120	11.385	0	0	454
2022/03/22	2032	03/11/2022	10.56	Call	Bond Future	2,719.3100	2.7193	2,375.8000	2.3758	(12.632)	0	0	0
2022/03/22	2032	03/11/2022	10.66	Call	Bond Future	3,015.5100	3.0155	2,651.4000	2.6514	(12.075)	0	0	0
2022/03/22	2032	03/11/2022	10.66	Put	Bond Future	2,204.4900	2.2045	2,466.7500	2.4668	11.897	0	0	0
2022/03/22	2032	03/11/2022	10.11	Call	Bond Future	1,562.6400	1.5626	1,318.0700	1.3181	(15.651)	0	0	0
2022/03/22	2032	03/11/2022	10.21	Call	Bond Future	1,793.9500	1.7940	1,526.7800	1.5268	(14.893)	0	0	500
2022/03/22	2032	03/11/2022	10.21	Put	Bond Future	3,405.3800	3.4054	3,764.5800	3.7646	10.548	0	0	0
2022/03/22	2032	03/11/2022	9.46	Call	Bond Future	551.5000	0.5515	436.5200	0.4365	(20.849)	0	0	500
2022/03/22	2032	03/11/2022	9.31	Call	Bond Future	424.2200	0.4242	331.0200	0.3310	(21.970)	0	0	180
2022/03/22	2032	02/02/2023	10.67	Call	Bond Future	3,040.3300	3.0403	2,688.8000	2.6888	(11.562)	0	0	750
2022/03/22	2032	02/02/2023	10.67	Put	Bond Future	2,986.7700	2.9868	3,297.9400	3.2979	10.418	0	0	0
2022/03/22	2032	02/02/2023	11.69	Call	Bond Future	6,437.4800	6.4375	5,929.7300	5.9297	(7.887)	0	0	0
2022/03/22	2032	02/02/2023	11.69	Put	Bond Future	1,281.8500	1.2819	1,436.8000	1.4368	12.088	0	0	0
2022/03/22	2032	02/02/2023	10.40	Call	Bond Future	2,342.6400	2.3426	2,042.4700	2.0425	(12.813)	0	0	0
2022/03/22	2032	02/02/2023	10.40	Put	Bond Future	3,710.5900	3.7106	4,073.1200	4.0731	9.770	0	0	0
2022/03/22	2032	02/02/2023	10.50	Call	Bond Future	2,591.7700	2.5918	2,272.3100	2.2723	(12.326)	0	0	0
2022/03/22	2032	02/02/2023	10.50	Put	Bond Future	3,429.6400	3.4296	3,772.8800	3.7729	10.008	0	0	454
2022/03/22	2032	02/02/2023	10.22	Call	Bond Future	1,927.3700	1.9274	1,662.3300	1.6623	(13.751)	0	0	500
2022/03/22	2032	02/02/2023	10.22	Put	Bond Future	4,260.2300	4.2602	4,657.8900	4.6579	9.334	0	0	0
2022/03/22	2032	02/02/2023	9.47	Call	Bond Future	716.5100	0.7165	585.9800	0.5860	(18.217)	0	0	500
2022/03/22	2032	02/02/2023	9.47	Put	Bond Future	7,223.7600	7.2238	7,755.9300	7.7559	7.367	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	2032	02/02/2023	9.92	Call	Bond Future	1,330.2500	1.3303	1,123.6700	1.1237	(15.529)	0	0	750
2022/03/22	2032	02/02/2023	9.92	Put	Bond Future	5,302.6400	5.3026	5,758.7600	5.7588	8.602	0	0	0
2022/03/22	2032	02/02/2023			Bond Future	10.6597	89.0655	10.7875	88.4028	1.199	0.0000	0.0000	0
2022/03/22	2032	02/02/2023	12.75	Call	Bond Future	10,604.8600	10.6049	10,012.4100	10.0124	(5.587)	0	0	0
2022/03/22	2032	02/02/2023	12.75	Put	Bond Future	566.0200	0.5660	636.2700	0.6363	12.411	0	0	750
2022/03/22	2032	02/02/2023	11.84	Call	Bond Future	7,008.8100	7.0088	6,484.8100	6.4848	(7.476)	0	0	0
2022/03/22	2032	02/02/2023	11.84	Put	Bond Future	1,137.1200	1.1371	1,275.8200	1.2758	12.197	0	0	500
2022/03/22	2032	02/02/2023	10.39	Call	Bond Future	2,318.5200	2.3185	2,020.2900	2.0203	(12.863)	0	0	0
2022/03/22	2032	02/02/2023	10.39	Put	Bond Future	3,739.7100	3.7397	4,104.1800	4.1042	9.746	0	0	0
2022/03/22	2032	02/02/2023	10.16	Call	Bond Future	1,797.6500	1.7976	1,544.4000	1.5444	(14.088)	0	0	0
2022/03/22	2032	02/02/2023	10.16	Put	Bond Future	4,455.2600	4.4553	4,864.7100	4.8647	9.190	0	0	454
2022/03/22	2032	02/02/2023	10.38	Call	Bond Future	2,294.5400	2.2945	1,998.2500	1.9982	(12.913)	0	0	0
2022/03/22	2032	02/02/2023	10.38	Put	Bond Future	3,769.0100	3.7690	4,135.4200	4.1354	9.722	0	0	0
2022/03/22	2032	02/02/2023	9.31	Call	Bond Future	565.8400	0.5658	457.4600	0.4575	(19.154)	0	0	454
2022/03/22	2032	02/02/2023	9.31	Put	Bond Future	7,996.8400	7.9968	8,551.1600	8.5512	6.932	0	0	0
2022/03/22	2033	05/05/2022			Bond Future	112.4990	112.4990	112.1794	112.1794	(0.284)	0.0000	0.0000	2,719
2022/03/22	2033	04/08/2022			Bond Future	114.0563	114.0563	113.7238	113.7238	(0.292)	0.0000	0.0000	4,967
2022/03/22	2033	03/11/2022			Bond Future	114.4569	114.4569	114.1123	114.1123	(0.301)	0.0000	0.0000	0
2022/03/22	2033	02/02/2023			Bond Future	116.4015	116.4015	116.0177	116.0177	(0.330)	0.0000	0.0000	0
2022/03/22	2037	05/05/2022	11.82	Call	Bond Future	6,951.3300	6.9513	6,506.3000	6.5063	(6.402)	0	0	0
2022/03/22	2037	05/05/2022	11.83	Call	Bond Future	7,005.7200	7.0057	6,560.5100	6.5605	(6.355)	0	0	0
2022/03/22	2037	05/05/2022	11.84	Put	Bond Future	72.4700	0.0725	75.1900	0.0752	3.753	0	0	0
2022/03/22	2037	05/05/2022			Bond Future	10.6859	86.2571	10.7556	85.8090	0.652	0.0000	0.0000	85,127
2022/03/22	2037	05/05/2022	11.82	Put	Bond Future	77.2200	0.0772	80.3200	0.0803	4.015	0	0	0
2022/03/22	2037	05/05/2022	11.83	Put	Bond Future	74.7900	0.0748	77.7100	0.0777	3.904	0	0	0
2022/03/22	2037	05/05/2022	11.84	Call	Bond Future	7,060.1600	7.0602	6,614.7500	6.6148	(6.309)	0	0	0
2022/03/22	2037	04/08/2022	11.95	Call	Bond Future	7,021.7000	7.0217	6,611.3100	6.6113	(5.845)	0	0	0
2022/03/22	2037	04/08/2022	11.95	Put	Bond Future	584.1800	0.5842	634.4600	0.6345	8.607	0	0	1,050
2022/03/22	2037	04/08/2022	10.91	Put	Bond Future	2,259.2800	2.2593	2,446.4400	2.4464	8.284	0	0	0
2022/03/22	2037	04/08/2022	10.89	Call	Bond Future	2,482.0300	2.4820	2,212.4400	2.2124	(10.862)	0	0	0
2022/03/22	2037	04/08/2022	10.89	Put	Bond Future	2,316.9500	2.3169	2,508.0300	2.5080	8.247	0	0	0
2022/03/22	2037	04/08/2022	10.90	Call	Bond Future	2,515.7400	2.5157	2,244.1800	2.2442	(10.794)	0	0	0
2022/03/22	2037	04/08/2022			Bond Future	10.8637	83.1736	10.9372	82.7130	0.677	0.0000	0.0000	52,420
2022/03/22	2037	04/08/2022	10.91	Call	Bond Future	2,549.6700	2.5497	2,276.1600	2.2762	(10.727)	0	0	0
2022/03/22	2037	04/08/2022	11.21	Call	Bond Future	3,662.9600	3.6630	3,335.8300	3.3358	(8.931)	0	0	1,050
2022/03/22	2037	04/08/2022	11.21	Put	Bond Future	1,526.1000	1.5261	1,659.6400	1.6596	8.750	0	0	0
2022/03/22	2037	04/08/2022	11.42	Call	Bond Future	4,550.4100	4.5504	4,192.5200	4.1925	(7.865)	0	0	0
2022/03/22	2037	04/08/2022	11.42	Put	Bond Future	1,157.1700	1.1572	1,259.9500	1.2600	8.882	0	0	50
2022/03/22	2037	04/08/2022	10.10	Call	Bond Future	546.0000	0.5460	444.2300	0.4442	(18.639)	0	0	50
2022/03/22	2037	04/08/2022	10.10	Put	Bond Future	5,562.4700	5.5625	5,921.3700	5.9214	6.452	0	0	0
2022/03/22	2037	04/08/2022	10.90	Put	Bond Future	2,287.9700	2.2880	2,477.0800	2.4771	8.265	0	0	50
2022/03/22	2037	03/11/2022	11.32	Call	Bond Future	4,038.5200	4.0385	3,726.9700	3.7270	(7.714)	0	0	0
2022/03/22	2037	03/11/2022	11.30	Put	Bond Future	2,245.2900	2.2453	2,411.6000	2.4116	7.407	0	0	0
2022/03/22	2037	03/11/2022	11.31	Call	Bond Future	4,001.8900	4.0019	3,691.7400	3.6917	(7.750)	0	0	0
2022/03/22	2037	03/11/2022	11.31	Put	Bond Future	2,222.4300	2.2224	2,387.3200	2.3873	7.419	0	0	0
2022/03/22	2037	03/11/2022			Bond Future	11.0161	84.4079	11.0937	83.9329	0.704	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	2037	03/11/2022	11.32	Put	Bond Future	2,199.5200	2.1995	2,363.0100	2.3630	7.433	0	0	0
2022/03/22	2037	03/11/2022	11.30	Call	Bond Future	3,965.1400	3.9651	3,656.4100	3.6564	(7.786)	0	0	0
2022/03/22	2037	02/02/2023	11.03	Call	Bond Future	3,117.0900	3.1171	2,854.5200	2.8545	(8.424)	0	0	0
2022/03/22	2037	02/02/2023	11.03	Put	Bond Future	3,881.5200	3.8815	4,126.7900	4.1268	6.319	0	0	0
2022/03/22	2037	02/02/2023	11.04	Call	Bond Future	3,146.7200	3.1467	2,882.6900	2.8827	(8.391)	0	0	0
2022/03/22	2037	02/02/2023	11.04	Put	Bond Future	3,850.1100	3.8501	4,093.9200	4.0939	6.333	0	0	0
2022/03/22	2037	02/02/2023			Bond Future	11.1560	81.5710	11.2407	81.0631	0.759	0.0000	0.0000	0
2022/03/22	2037	02/02/2023	11.05	Call	Bond Future	3,176.7900	3.1768	2,911.3000	2.9113	(8.357)	0	0	0
2022/03/22	2037	02/02/2023	11.05	Put	Bond Future	3,819.2100	3.8192	4,061.5600	4.0616	6.346	0	0	0
2022/03/22	2038	05/05/2022			Bond Future	128.4899	128.4899	127.9025	127.9025	(0.457)	0.0000	0.0000	4,184
2022/03/22	2038	04/08/2022			Bond Future	128.4451	128.4451	127.8432	127.8432	(0.469)	0.0000	0.0000	2,669
2022/03/22	2038	03/11/2022			Bond Future	130.3770	130.3770	129.7544	129.7544	(0.478)	0.0000	0.0000	0
2022/03/22	2038	02/02/2023			Bond Future	130.7209	130.7209	130.0536	130.0536	(0.510)	0.0000	0.0000	0
2022/03/22	2040	05/05/2022	10.57	Call	Bond Future	775.4900	0.7755	595.4200	0.5954	(23.220)	0	0	1,200
2022/03/22	2040	05/05/2022	10.57	Put	Bond Future	2,491.1400	2.4911	2,722.8600	2.7229	9.302	0	0	0
2022/03/22	2040	05/05/2022	11.91	Put	Bond Future	87.4700	0.0875	88.1900	0.0882	0.823	0	0	0
2022/03/22	2040	05/05/2022	11.92	Call	Bond Future	7,262.9000	7.2629	6,851.6900	6.8517	(5.662)	0	0	0
2022/03/22	2040	05/05/2022	11.92	Put	Bond Future	85.0600	0.0851	85.6400	0.0856	0.682	0	0	0
2022/03/22	2040	05/05/2022	13.04	Call	Bond Future	13,512.9400	13.5129	13,100.8100	13.1008	(3.050)	0	0	0
2022/03/22	2040	05/05/2022	13.04	Put	Bond Future	1.8200	0.0018	1.4800	0.0015	(18.681)	0	0	1,200
2022/03/22	2040	05/05/2022			Bond Future	10.8132	88.2561	10.8727	87.8444	0.550	0.0000	0.0000	62,123
2022/03/22	2040	05/05/2022	9.82	Call	Bond Future	25.9500	0.0260	13.4400	0.0134	(48.208)	0	0	1,200
2022/03/22	2040	05/05/2022	9.82	Put	Bond Future	7,380.5200	7.3805	7,779.8000	7.7798	5.410	0	0	0
2022/03/22	2040	05/05/2022	11.90	Call	Bond Future	7,146.6400	7.1466	6,735.7200	6.7357	(5.750)	0	0	0
2022/03/22	2040	05/05/2022	11.90	Put	Bond Future	89.9400	0.0899	90.8100	0.0908	0.967	0	0	0
2022/03/22	2040	05/05/2022	11.91	Call	Bond Future	7,204.7800	7.2048	6,793.7100	6.7937	(5.706)	0	0	0
2022/03/22	2040	04/08/2022	11.05	Call	Bond Future	2,836.9100	2.8369	2,574.9100	2.5749	(9.235)	0	0	0
2022/03/22	2040	04/08/2022	11.05	Put	Bond Future	2,406.5800	2.4066	2,568.6600	2.5687	6.735	0	0	0
2022/03/22	2040	04/08/2022	12.24	Put	Bond Future	534.4900	0.5345	568.0800	0.5681	6.284	0	0	460
2022/03/22	2040	04/08/2022	9.70	Put	Bond Future	9,602.4300	9.6024	9,993.1200	9.9931	4.069	0	0	0
2022/03/22	2040	04/08/2022			Bond Future	10.9862	84.9495	11.0491	84.5255	0.573	0.0000	0.0000	42,392
2022/03/22	2040	04/08/2022	11.04	Call	Bond Future	2,800.0300	2.8000	2,539.7900	2.5398	(9.294)	0	0	0
2022/03/22	2040	04/08/2022	11.04	Put	Bond Future	2,436.8900	2.4369	2,600.7300	2.6007	6.723	0	0	0
2022/03/22	2040	04/08/2022	12.24	Call	Bond Future	8,395.9100	8.3959	8,005.4200	8.0054	(4.651)	0	0	0
2022/03/22	2040	04/08/2022	9.70	Call	Bond Future	150.3800	0.1504	116.9900	0.1170	(22.204)	0	0	460
2022/03/22	2040	04/08/2022	10.70	Call	Bond Future	1,689.9400	1.6899	1,494.1500	1.4941	(11.586)	0	0	460
2022/03/22	2040	04/08/2022	10.70	Put	Bond Future	3,662.0500	3.6620	3,890.3400	3.8903	6.234	0	0	0
2022/03/22	2040	04/08/2022	11.03	Call	Bond Future	2,763.3700	2.7634	2,504.9000	2.5049	(9.353)	0	0	0
2022/03/22	2040	04/08/2022	11.03	Put	Bond Future	2,467.5100	2.4675	2,633.1200	2.6331	6.712	0	0	0
2022/03/22	2040	03/11/2022	11.39	Call	Bond Future	4,183.2300	4.1832	3,897.0300	3.8970	(6.842)	0	0	0
2022/03/22	2040	03/11/2022	11.40	Call	Bond Future	4,221.9700	4.2220	3,934.4700	3.9345	(6.810)	0	0	0
2022/03/22	2040	03/11/2022	11.41	Put	Bond Future	2,465.9400	2.4659	2,615.2700	2.6153	6.056	0	0	0
2022/03/22	2040	03/11/2022			Bond Future	11.1343	86.2104	11.2008	85.7723	0.597	0.0000	0.0000	0
2022/03/22	2040	03/11/2022	11.39	Put	Bond Future	2,516.2500	2.5163	2,668.1800	2.6682	6.038	0	0	0
2022/03/22	2040	03/11/2022	11.40	Put	Bond Future	2,490.8500	2.4909	2,641.4800	2.6415	6.047	0	0	0
2022/03/22	2040	03/11/2022	11.41	Call	Bond Future	4,261.1300	4.2611	3,972.3300	3.9723	(6.778)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	2040	02/02/2023	11.12	Call	Bond Future	3,232.5800	3.2326	2,988.6800	2.9887	(7.545)	0	0	0
2022/03/22	2040	02/02/2023	11.12	Put	Bond Future	4,218.8800	4.2189	4,445.7800	4.4458	5.378	0	0	0
2022/03/22	2040	02/02/2023			Bond Future	11.2706	83.1535	11.3435	82.6827	0.647	0.0000	0.0000	0
2022/03/22	2040	02/02/2023	11.10	Call	Bond Future	3,169.3800	3.1694	2,928.2700	2.9283	(7.607)	0	0	0
2022/03/22	2040	02/02/2023	11.10	Put	Bond Future	4,288.0100	4.2880	4,517.7000	4.5177	5.357	0	0	0
2022/03/22	2040	02/02/2023	11.11	Call	Bond Future	3,201.0600	3.2011	2,958.5500	2.9586	(7.576)	0	0	0
2022/03/22	2040	02/02/2023	11.11	Put	Bond Future	4,253.4800	4.2535	4,481.7700	4.4818	5.367	0	0	0
2022/03/22	2044	05/05/2022	11.91	Call	Bond Future	7,195.1400	7.1951	6,808.7800	6.8088	(5.370)	0	0	0
2022/03/22	2044	05/05/2022	11.91	Put	Bond Future	95.2000	0.0952	94.5200	0.0945	(0.714)	0	0	0
2022/03/22	2044	05/05/2022	11.92	Call	Bond Future	7,253.6300	7.2536	6,867.1500	6.8672	(5.328)	0	0	0
2022/03/22	2044	05/05/2022	11.92	Put	Bond Future	92.6100	0.0926	91.8100	0.0918	(0.864)	0	0	0
2022/03/22	2044	05/05/2022			Bond Future	10.8332	85.0779	10.8877	84.6922	0.503	0.0000	0.0000	69,647
2022/03/22	2044	05/05/2022	11.93	Call	Bond Future	7,312.1000	7.3121	6,925.5100	6.9255	(5.287)	0	0	0
2022/03/22	2044	05/05/2022	11.93	Put	Bond Future	90.0900	0.0901	89.1800	0.0892	(1.010)	0	0	0
2022/03/22	2044	04/08/2022	11.08	Call	Bond Future	2,962.9800	2.9630	2,710.3800	2.7104	(8.525)	0	0	0
2022/03/22	2044	04/08/2022	11.08	Put	Bond Future	2,388.2600	2.3883	2,533.0700	2.5331	6.063	0	0	0
2022/03/22	2044	04/08/2022	11.09	Call	Bond Future	3,001.3500	3.0013	2,747.1200	2.7471	(8.471)	0	0	0
2022/03/22	2044	04/08/2022	11.09	Put	Bond Future	2,358.2100	2.3582	2,501.3900	2.5014	6.072	0	0	0
2022/03/22	2044	04/08/2022			Bond Future	10.9965	81.8532	11.0541	81.4558	0.524	0.0000	0.0000	22,586
2022/03/22	2044	04/08/2022	11.10	Call	Bond Future	3,039.7400	3.0397	2,783.9000	2.7839	(8.417)	0	0	0
2022/03/22	2044	04/08/2022	11.10	Put	Bond Future	2,328.2800	2.3283	2,469.8500	2.4699	6.080	0	0	0
2022/03/22	2044	03/11/2022	11.40	Put	Bond Future	2,533.1400	2.5331	2,671.4400	2.6714	5.460	0	0	0
2022/03/22	2044	03/11/2022	11.41	Call	Bond Future	4,329.9300	4.3299	4,056.2800	4.0563	(6.320)	0	0	0
2022/03/22	2044	03/11/2022	11.41	Put	Bond Future	2,507.4900	2.5075	2,644.5700	2.6446	5.467	0	0	0
2022/03/22	2044	03/11/2022			Bond Future	11.1362	83.0681	11.1970	82.6574	0.546	0.0000	0.0000	0
2022/03/22	2044	03/11/2022	11.39	Call	Bond Future	4,250.6800	4.2507	3,979.4600	3.9795	(6.381)	0	0	0
2022/03/22	2044	03/11/2022	11.39	Put	Bond Future	2,559.0300	2.5590	2,698.5400	2.6985	5.452	0	0	0
2022/03/22	2044	03/11/2022	11.40	Call	Bond Future	4,290.2300	4.2902	4,017.8000	4.0178	(6.350)	0	0	0
2022/03/22	2044	02/02/2023	11.14	Call	Bond Future	3,370.9000	3.3709	3,135.9000	3.1359	(6.971)	0	0	0
2022/03/22	2044	02/02/2023	11.14	Put	Bond Future	4,204.3500	4.2044	4,411.4200	4.4114	4.925	0	0	0
2022/03/22	2044	02/02/2023	11.15	Call	Bond Future	3,404.1400	3.4041	3,167.8300	3.1678	(6.942)	0	0	0
2022/03/22	2044	02/02/2023	11.15	Put	Bond Future	4,169.9900	4.1700	4,375.7500	4.3757	4.934	0	0	0
2022/03/22	2044	02/02/2023			Bond Future	11.2643	80.0838	11.3311	79.6417	0.593	0.0000	0.0000	0
2022/03/22	2044	02/02/2023	11.16	Call	Bond Future	3,437.2400	3.4372	3,199.6200	3.1996	(6.913)	0	0	0
2022/03/22	2044	02/02/2023	11.16	Put	Bond Future	4,135.5800	4.1356	4,340.0300	4.3400	4.944	0	0	0
2022/03/22	2046	05/05/2022			Bond Future	116.3879	116.3879	116.0109	116.0109	(0.324)	0.0000	0.0000	14,104
2022/03/22	2046	04/08/2022			Bond Future	117.9991	117.9991	117.6080	117.6080	(0.331)	0.0000	0.0000	2,969
2022/03/22	2046	03/11/2022			Bond Future	117.8367	117.8367	117.4338	117.4338	(0.342)	0.0000	0.0000	0
2022/03/22	2046	02/02/2023			Bond Future	119.8399	119.8399	119.3960	119.3960	(0.370)	0.0000	0.0000	0
2022/03/22	2050	05/05/2022			Bond Future	120.3582	120.3582	119.4807	119.4807	(0.729)	0.0000	0.0000	8,672
2022/03/22	2050	04/08/2022			Bond Future	119.9987	119.9987	119.1021	119.1021	(0.747)	0.0000	0.0000	1,410
2022/03/22	2050	03/11/2022			Bond Future	121.8034	121.8034	120.8825	120.8825	(0.756)	0.0000	0.0000	0
2022/03/22	2050	02/02/2023			Bond Future	121.7933	121.7933	120.8261	120.8261	(0.794)	0.0000	0.0000	0
2022/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	AL37	05/05/2022			Index Future	810.9340	810.9340	806.5370	806.5370	(0.542)	0.0000	0.0000	0
2022/03/22	AL37	04/08/2022			Index Future	821.8500	821.8500	817.3120	817.3120	(0.552)	0.0000	0.0000	0
2022/03/22	AL37	03/11/2022			Index Future	834.1290	834.1290	829.4310	829.4310	(0.563)	0.0000	0.0000	0
2022/03/22	AL37	02/02/2023			Index Future	848.1030	848.1030	843.0660	843.0660	(0.594)	0.0000	0.0000	0
2022/03/22	AL7T	05/05/2022			Index Future	935.9570	935.9570	930.3630	930.3630	(0.598)	0.0000	0.0000	0
2022/03/22	AL7T	04/08/2022			Index Future	948.5560	948.5560	942.7920	942.7920	(0.608)	0.0000	0.0000	0
2022/03/22	AL7T	03/11/2022			Index Future	962.7280	962.7280	956.7710	956.7710	(0.619)	0.0000	0.0000	0
2022/03/22	AL7T	02/02/2023			Index Future	978.8560	978.8560	972.5000	972.5000	(0.649)	0.0000	0.0000	0
2022/03/22	ALBI	05/05/2022			Index Future	833.4450	833.4450	829.1200	829.1200	(0.519)	0.0000	0.0000	129
2022/03/22	ALBI	04/08/2022			Index Future	844.6640	844.6640	840.1960	840.1960	(0.529)	0.0000	0.0000	92
2022/03/22	ALBI	03/11/2022			Index Future	857.2840	857.2840	852.6540	852.6540	(0.540)	0.0000	0.0000	0
2022/03/22	ALBI	02/02/2023			Index Future	871.6460	871.6460	866.6710	866.6710	(0.571)	0.0000	0.0000	0
2022/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/22	ES33	05/05/2022			Bond Future	11.4395	76.4271	11.5139	76.0443	0.651	0.0000	0.0000	87
2022/03/22	ES33	04/08/2022			Bond Future	11.6561	77.4851	11.7349	77.0913	0.676	0.0000	0.0000	263
2022/03/22	ES33	03/11/2022			Bond Future	11.8593	74.8680	11.9428	74.4614	0.704	0.0000	0.0000	0
2022/03/22	ES33	02/02/2023			Bond Future	12.0515	76.1442	12.1434	75.7086	0.762	0.0000	0.0000	0
2022/03/22	ES42	05/05/2022			Bond Future	11.8639	74.8268	11.9334	74.4140	0.585	0.0000	0.0000	1,190
2022/03/22	ES42	04/08/2022			Bond Future	12.0614	75.8638	12.1348	75.4396	0.608	0.0000	0.0000	3,579
2022/03/22	ES42	03/11/2022			Bond Future	12.2477	72.7456	12.3254	72.3082	0.634	0.0000	0.0000	0
2022/03/22	ES42	02/02/2023			Bond Future	12.4177	73.9890	12.5025	73.5223	0.683	0.0000	0.0000	0
2022/03/22	GOVI	05/05/2022	788.25	Call	GOVI	337,590.0000	33.7590	294,710.0000	29.4710	(12.702)	0	0	0
2022/03/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	05/05/2022			GOVI	822.0090	822.0090	817.7210	817.7210	(0.522)	0.0000	0.0000	989
2022/03/22	GOVI	05/05/2022	788.23	Call	GOVI	337,790.0000	33.7790	294,910.0000	29.4910	(12.694)	0	0	0
2022/03/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	05/05/2022	788.24	Call	GOVI	337,690.0000	33.7690	294,810.0000	29.4810	(12.698)	0	0	0
2022/03/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	04/08/2022	819.28	Call	GOVI	137,940.0000	13.7940	93,650.0000	9.3650	(32.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	04/08/2022			GOVI	833.0740	833.0740	828.6450	828.6450	(0.532)	0.0000	0.0000	0
2022/03/22	GOVI	04/08/2022	819.26	Call	GOVI	138,140.0000	13.8140	93,850.0000	9.3850	(32.062)	0	0	0
2022/03/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	04/08/2022	819.27	Call	GOVI	138,040.0000	13.8040	93,750.0000	9.3750	(32.085)	0	0	0
2022/03/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	03/11/2022	820.41	Call	GOVI	251,110.0000	25.1110	205,220.0000	20.5220	(18.275)	0	0	0
2022/03/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	03/11/2022	820.42	Call	GOVI	251,010.0000	25.1010	205,120.0000	20.5120	(18.282)	0	0	0
2022/03/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	03/11/2022			GOVI	845.5210	845.5210	840.9320	840.9320	(0.543)	0.0000	0.0000	0
2022/03/22	GOVI	03/11/2022	820.43	Call	GOVI	250,910.0000	25.0910	205,020.0000	20.5020	(18.289)	0	0	0
2022/03/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	02/02/2023	850.82	Call	GOVI	88,660.0000	8.8660	39,360.0000	3.9360	(55.606)	0	0	0
2022/03/22	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	02/02/2023	850.83	Call	GOVI	88,560.0000	8.8560	39,260.0000	3.9260	(55.668)	0	0	0
2022/03/22	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GOVI	02/02/2023			GOVI	859.6860	859.6860	854.7560	854.7560	(0.573)	0.0000	0.0000	0
2022/03/22	GOVI	02/02/2023	850.84	Call	GOVI	88,460.0000	8.8460	39,160.0000	3.9160	(55.731)	0	0	0
2022/03/22	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/22	IGOV	05/05/2022			Index Future	314.5720	314.5720	313.5980	313.5980	(0.310)	0.0000	0.0000	499
2022/03/22	IGOV	04/08/2022			Index Future	318.8840	318.8840	317.8650	317.8650	(0.320)	0.0000	0.0000	0
2022/03/22	IGOV	03/11/2022			Index Future	323.7240	323.7240	322.6540	322.6540	(0.331)	0.0000	0.0000	0
2022/03/22	IGOV	02/02/2023			Index Future	329.2220	329.2220	328.0330	328.0330	(0.361)	0.0000	0.0000	0
2022/03/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/22	JBAF	20/04/2022			Jibar Tradeable Future	4.6250	95.3750	4.6550	95.3450	0.649	0.0000	0.0000	0
2022/03/22	JBAF	18/05/2022			Jibar Tradeable Future	4.6900	95.3100	4.7200	95.2800	0.640	0.0000	0.0000	0
2022/03/22	JBAF	15/06/2022			Jibar Tradeable Future	5.1150	94.8850	5.1550	94.8450	0.782	0.0000	0.0000	0
2022/03/22	JBAF	20/07/2022			Jibar Tradeable Future	5.2000	94.8000	5.2400	94.7600	0.769	0.0000	0.0000	0
2022/03/22	JBAF	17/08/2022			Jibar Tradeable Future	5.5900	94.4100	5.6500	94.3500	1.073	0.0000	0.0000	0
2022/03/22	JBAF	21/09/2022			Jibar Tradeable Future	5.6550	94.3450	5.7450	94.2550	1.592	0.0000	0.0000	0
2022/03/22	JBAF	21/12/2022			Jibar Tradeable Future	6.3300	93.6700	6.4200	93.5800	1.422	0.0000	0.0000	68
2022/03/22	JBAF	15/03/2023			Jibar Tradeable Future	6.6100	93.3900	6.7100	93.2900	1.513	0.0000	0.0000	0
2022/03/22	JBAF	21/06/2023			Jibar Tradeable Future	6.8400	93.1600	6.9200	93.0800	1.170	0.0000	0.0000	0
2022/03/22	JBAF	20/09/2023			Jibar Tradeable Future	6.9400	93.0600	7.0750	92.9250	1.945	0.0000	0.0000	75
2022/03/22	JBAF	20/12/2023			Jibar Tradeable Future	7.0550	92.9450	7.1350	92.8650	1.134	0.0000	0.0000	72
2022/03/22	JBAF	20/03/2024			Jibar Tradeable Future	7.2650	92.7350	7.3450	92.6550	1.101	0.0000	0.0000	0
2022/03/22	R023	05/05/2022	6.31	Call	Bond Future	621.6200	0.6216	576.0400	0.5760	(7.332)	0	0	0
2022/03/22	R023	05/05/2022	6.31	Put	Bond Future	23.8800	0.0239	25.1900	0.0252	5.486	0	0	0
2022/03/22	R023	05/05/2022			Bond Future	5.5515	103.1947	5.6107	103.1478	1.067	0.0000	0.0000	14,778
2022/03/22	R023	05/05/2022	6.29	Call	Bond Future	607.2100	0.6072	561.7600	0.5618	(7.485)	0	0	0
2022/03/22	R023	05/05/2022	6.29	Put	Bond Future	25.1600	0.0252	26.6000	0.0266	5.723	0	0	0
2022/03/22	R023	05/05/2022	6.30	Call	Bond Future	614.4100	0.6144	568.8900	0.5689	(7.409)	0	0	0
2022/03/22	R023	05/05/2022	6.30	Put	Bond Future	24.5100	0.0245	25.8800	0.0259	5.590	0	0	0
2022/03/22	R023	04/08/2022	6.05	Call	Bond Future	346.8200	0.3468	307.6800	0.3077	(11.285)	0	0	0
2022/03/22	R023	04/08/2022	6.05	Put	Bond Future	118.0500	0.1180	134.8400	0.1348	14.223	0	0	0
2022/03/22	R023	04/08/2022			Bond Future	5.6315	104.5733	5.7336	104.5174	1.814	0.0000	0.0000	2,384
2022/03/22	R023	04/08/2022	6.03	Call	Bond Future	338.6600	0.3387	299.9100	0.2999	(11.442)	0	0	0
2022/03/22	R023	04/08/2022	6.03	Put	Bond Future	120.8000	0.1208	137.9800	0.1380	14.222	0	0	0
2022/03/22	R023	04/08/2022	6.04	Call	Bond Future	342.7400	0.3427	303.7900	0.3038	(11.364)	0	0	0
2022/03/22	R023	04/08/2022	6.04	Put	Bond Future	119.4200	0.1194	136.4000	0.1364	14.219	0	0	0
2022/03/22	R023	03/11/2022	6.25	Call	Bond Future	366.9000	0.3669	314.9800	0.3150	(14.151)	0	0	0
2022/03/22	R023	03/11/2022	6.25	Put	Bond Future	41.5700	0.0416	54.9300	0.0549	32.139	0	0	0
2022/03/22	R023	03/11/2022	6.26	Call	Bond Future	369.5800	0.3696	317.5500	0.3175	(14.078)	0	0	0
2022/03/22	R023	03/11/2022	6.26	Put	Bond Future	41.1900	0.0412	54.4400	0.0544	32.168	0	0	0
2022/03/22	R023	03/11/2022			Bond Future	5.1932	102.2457	5.4047	102.1804	4.073	0.0000	0.0000	0
2022/03/22	R023	03/11/2022	6.27	Call	Bond Future	372.0600	0.3721	319.8700	0.3199	(14.027)	0	0	0
2022/03/22	R023	03/11/2022	6.27	Put	Bond Future	40.6000	0.0406	53.6900	0.0537	32.241	0	0	0
2022/03/22	R035	05/05/2022	10.72	Call	Bond Future	2,223.6800	2.2237	1,862.9500	1.8629	(16.222)	0	0	0
2022/03/22	R035	05/05/2022	10.72	Put	Bond Future	822.8600	0.8229	938.1900	0.9382	14.016	0	0	0
2022/03/22	R035	05/05/2022	11.63	Call	Bond Future	6,895.5300	6.8955	6,423.7500	6.4238	(6.842)	0	0	0
2022/03/22	R035	05/05/2022	11.63	Put	Bond Future	65.2800	0.0653	69.5600	0.0696	6.556	0	0	0
2022/03/22	R035	05/05/2022	11.64	Call	Bond Future	6,950.5600	6.9506	6,478.5700	6.4786	(6.791)	0	0	0
2022/03/22	R035	05/05/2022	11.64	Put	Bond Future	63.3800	0.0634	67.4500	0.0675	6.422	0	0	0
2022/03/22	R035	05/05/2022			Bond Future	10.4983	90.3933	10.5731	89.9172	0.712	0.0000	0.0000	71,474
2022/03/22	R035	05/05/2022	10.82	Call	Bond Future	2,659.8500	2.6599	2,272.5700	2.2726	(14.560)	0	0	0
2022/03/22	R035	05/05/2022	10.82	Put	Bond Future	637.5000	0.6375	726.2800	0.7263	13.926	0	0	0
2022/03/22	R035	05/05/2022	11.65	Call	Bond Future	7,005.5900	7.0056	6,533.3800	6.5334	(6.740)	0	0	0
2022/03/22	R035	05/05/2022	11.65	Put	Bond Future	61.5400	0.0615	65.3900	0.0654	6.256	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R035	05/05/2022	12.64	Call	Bond Future	12,302.6500	12.3027	11,826.3900	11.8264	(3.871)	0	0	0
2022/03/22	R035	05/05/2022	12.64	Put	Bond Future	1.8100	0.0018	1.6100	0.0016	(11.050)	0	0	0
2022/03/22	R035	04/08/2022	11.13	Put	Bond Future	1,328.8000	1.3288	1,457.5700	1.4576	9.691	0	0	100
2022/03/22	R035	04/08/2022	10.64	Call	Bond Future	2,236.3100	2.2363	1,968.1100	1.9681	(11.993)	0	0	0
2022/03/22	R035	04/08/2022	10.64	Put	Bond Future	2,498.2000	2.4982	2,719.3800	2.7194	8.854	0	0	100
2022/03/22	R035	04/08/2022	10.72	Call	Bond Future	2,496.9600	2.4970	2,211.8900	2.2119	(11.417)	0	0	0
2022/03/22	R035	04/08/2022	10.72	Put	Bond Future	2,261.2000	2.2612	2,465.5100	2.4655	9.035	0	0	0
2022/03/22	R035	04/08/2022	10.73	Call	Bond Future	2,530.4700	2.5305	2,243.3300	2.2433	(11.347)	0	0	0
2022/03/22	R035	04/08/2022	10.73	Put	Bond Future	2,232.7800	2.2328	2,435.0200	2.4350	9.058	0	0	0
2022/03/22	R035	04/08/2022	9.53	Call	Bond Future	200.1700	0.2002	151.6700	0.1517	(24.229)	0	0	400
2022/03/22	R035	04/08/2022	9.53	Put	Bond Future	7,800.7900	7.8008	8,241.6700	8.2417	5.652	0	0	0
2022/03/22	R035	04/08/2022	9.84	Call	Bond Future	445.0100	0.4450	353.4200	0.3534	(20.582)	0	0	100
2022/03/22	R035	04/08/2022	9.84	Put	Bond Future	5,911.8100	5.9118	6,309.6000	6.3096	6.729	0	0	0
2022/03/22	R035	04/08/2022	10.53	Put	Bond Future	2,855.0900	2.8551	3,100.2300	3.1002	8.586	0	0	0
2022/03/22	R035	04/08/2022			Bond Future	10.6820	91.5821	10.7610	91.0927	0.740	0.0000	0.0000	49,855
2022/03/22	R035	04/08/2022	10.74	Call	Bond Future	2,564.4200	2.5644	2,275.2300	2.2752	(11.277)	0	0	0
2022/03/22	R035	04/08/2022	10.74	Put	Bond Future	2,204.8700	2.2049	2,405.0600	2.4051	9.079	0	0	0
2022/03/22	R035	04/08/2022	11.13	Call	Bond Future	4,053.0400	4.0530	3,692.4300	3.6924	(8.897)	0	0	0
2022/03/22	R035	04/08/2022	12.18	Call	Bond Future	8,990.0700	8.9901	8,531.7800	8.5318	(5.098)	0	0	0
2022/03/22	R035	04/08/2022	12.18	Put	Bond Future	339.0100	0.3390	370.1000	0.3701	9.171	0	0	400
2022/03/22	R035	04/08/2022	10.53	Call	Bond Future	1,902.3300	1.9023	1,658.0900	1.6581	(12.839)	0	0	400
2022/03/22	R035	03/11/2022	11.15	Call	Bond Future	4,013.8400	4.0138	3,684.9600	3.6850	(8.194)	0	0	0
2022/03/22	R035	03/11/2022	11.15	Put	Bond Future	2,165.4400	2.1654	2,341.2100	2.3412	8.117	0	0	0
2022/03/22	R035	03/11/2022	12.68	Call	Bond Future	10,711.1600	10.7112	10,247.8900	10,247.9	(4.325)	0	0	0
2022/03/22	R035	03/11/2022	12.68	Put	Bond Future	495.4500	0.4955	536.8300	0.5368	8.352	0	0	1,000
2022/03/22	R035	03/11/2022	10.99	Call	Bond Future	3,447.4000	3.4474	3,143.3000	3.1433	(8.821)	0	0	0
2022/03/22	R035	03/11/2022	10.99	Put	Bond Future	2,548.7900	2.5488	2,749.3400	2.7493	7.868	0	0	582
2022/03/22	R035	03/11/2022	11.05	Call	Bond Future	3,655.4500	3.6555	3,341.8400	3.3418	(8.579)	0	0	1,000
2022/03/22	R035	03/11/2022	10.57	Call	Bond Future	2,147.5000	2.1475	1,915.5500	1.9156	(10.801)	0	0	0
2022/03/22	R035	03/11/2022	10.57	Put	Bond Future	3,814.9800	3.8150	4,087.6800	4.0877	7.148	0	0	582
2022/03/22	R035	03/11/2022			Bond Future	10.8409	88.4742	10.9244	87.9696	0.770	0.0000	0.0000	0
2022/03/22	R035	03/11/2022	11.14	Call	Bond Future	3,977.3000	3.9773	3,649.9200	3.6499	(8.231)	0	0	0
2022/03/22	R035	03/11/2022	11.14	Put	Bond Future	2,187.8300	2.1878	2,365.1000	2.3651	8.103	0	0	0
2022/03/22	R035	03/11/2022	11.05	Put	Bond Future	2,398.9100	2.3989	2,589.9500	2.5900	7.964	0	0	0
2022/03/22	R035	03/11/2022	11.13	Call	Bond Future	3,941.1800	3.9412	3,615.3000	3.6153	(8.269)	0	0	0
2022/03/22	R035	03/11/2022	11.13	Put	Bond Future	2,210.6900	2.2107	2,389.4600	2.3895	8.087	0	0	0
2022/03/22	R035	03/11/2022	9.82	Call	Bond Future	647.8000	0.6478	545.7600	0.5458	(15.752)	0	0	582
2022/03/22	R035	03/11/2022	9.82	Put	Bond Future	7,173.8200	7.1738	7,576.4300	7.5764	5.612	0	0	0
2022/03/22	R035	03/11/2022	10.30	Call	Bond Future	1,463.3200	1.4633	1,281.2100	1.2812	(12.445)	0	0	1,000
2022/03/22	R035	03/11/2022	10.30	Put	Bond Future	4,837.9900	4.8380	5,160.5300	5.1605	6.667	0	0	0
2022/03/22	R035	02/02/2023	13.22	Put	Bond Future	552.9100	0.5529	598.6100	0.5986	8.265	0	0	1,000
2022/03/22	R035	02/02/2023	10.88	Call	Bond Future	3,073.4300	3.0734	2,795.5700	2.7956	(9.041)	0	0	0
2022/03/22	R035	02/02/2023	10.88	Put	Bond Future	3,692.0900	3.6921	3,953.4000	3.9534	7.078	0	0	0
2022/03/22	R035	02/02/2023	9.81	Call	Bond Future	817.6000	0.8176	704.6900	0.7047	(13.810)	0	0	582
2022/03/22	R035	02/02/2023	9.81	Put	Bond Future	8,201.3700	8.2014	8,627.6300	8.6276	5.197	0	0	0
2022/03/22	R035	02/02/2023	10.30	Put	Bond Future	5,776.6600	5.7767	6,133.0100	6.1330	6.169	0	0	0
2022/03/22	R035	02/02/2023	10.66	Call	Bond Future	2,447.1000	2.4471	2,204.6900	2.2047	(9.906)	0	0	0
2022/03/22	R035	02/02/2023	10.66	Put	Bond Future	4,399.2000	4.3992	4,695.9600	4.6960	6.746	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R035	02/02/2023			Bond Future	10.9837	90.0003	11.0749	89.4611	0.831	0.0000	0.0000	0
2022/03/22	R035	02/02/2023	11.05	Call	Bond Future	3,600.5800	3.6006	3,296.5300	3.2965	(8.444)	0	0	1,000
2022/03/22	R035	02/02/2023	11.05	Put	Bond Future	3,208.3200	3.2083	3,443.4400	3.4434	7.328	0	0	0
2022/03/22	R035	02/02/2023	11.06	Call	Bond Future	3,632.4400	3.6324	3,326.9000	3.3269	(8.411)	0	0	0
2022/03/22	R035	02/02/2023	11.06	Put	Bond Future	3,181.2300	3.1812	3,414.8600	3.4149	7.344	0	0	582
2022/03/22	R035	02/02/2023	13.22	Call	Bond Future	12,491.3600	12.4914	11,997.8900	11.9979	(3.950)	0	0	0
2022/03/22	R035	02/02/2023	10.86	Call	Bond Future	3,013.7600	3.0138	2,739.0600	2.7391	(9.115)	0	0	0
2022/03/22	R035	02/02/2023	10.86	Put	Bond Future	3,752.4600	3.7525	4,016.9300	4.0169	7.048	0	0	0
2022/03/22	R035	02/02/2023	10.87	Call	Bond Future	3,043.3600	3.0434	2,767.0800	2.7671	(9.078)	0	0	0
2022/03/22	R035	02/02/2023	10.87	Put	Bond Future	3,722.0100	3.7220	3,984.9000	3.9849	7.063	0	0	0
2022/03/22	R035	02/02/2023	10.30	Call	Bond Future	1,579.5300	1.5795	1,396.7100	1.3967	(11.574)	0	0	1,000
2022/03/22	R186	05/05/2022	7.28	Call	Bond Future	12.5000	0.0125	3.5800	0.0036	(71.360)	0	0	435
2022/03/22	R186	05/05/2022	7.28	Put	Bond Future	4,797.7000	4.7977	5,431.0500	5.4311	13.201	0	0	0
2022/03/22	R186	05/05/2022	7.48	Call	Bond Future	30.1700	0.0302	9.9800	0.0100	(66.921)	0	0	3,600
2022/03/22	R186	05/05/2022	7.48	Put	Bond Future	3,988.1300	3.9881	4,610.2100	4.6102	15.598	0	0	0
2022/03/22	R186	05/05/2022	9.18	Call	Bond Future	2,921.8300	2.9218	2,349.6200	2.3496	(19.584)	0	0	0
2022/03/22	R186	05/05/2022	9.18	Put	Bond Future	146.5300	0.1465	216.5900	0.2166	47.813	0	0	454
2022/03/22	R186	05/05/2022	8.32	Call	Bond Future	637.2700	0.6373	380.1700	0.3802	(40.344)	0	0	0
2022/03/22	R186	05/05/2022	8.32	Put	Bond Future	1,202.6900	1.2027	1,587.8600	1.5879	32.026	0	0	0
2022/03/22	R186	05/05/2022	8.14	Call	Bond Future	386.4700	0.3865	208.3500	0.2084	(46.089)	0	0	454
2022/03/22	R186	05/05/2022	8.14	Put	Bond Future	1,667.8900	1.6679	2,132.0400	2.1320	27.829	0	0	0
2022/03/22	R186	05/05/2022			Bond Future	8.4632	111.6697	8.6270	111.0274	1.936	0.0000	0.0000	71,259
2022/03/22	R186	05/05/2022	6.73	Call	Bond Future	0.8000	0.0008	0.1500	0.0002	(81.250)	0	0	3,600
2022/03/22	R186	05/05/2022	6.73	Put	Bond Future	7,100.6700	7.1007	7,742.2900	7.7423	9.036	0	0	0
2022/03/22	R186	05/05/2022	8.64	Call	Bond Future	1,295.3400	1.2953	891.5200	0.8915	(31.175)	0	0	0
2022/03/22	R186	05/05/2022	8.64	Put	Bond Future	602.3400	0.6023	840.7900	0.8408	39.587	0	0	4,035
2022/03/22	R186	05/05/2022	8.94	Call	Bond Future	2,138.7100	2.1387	1,624.2000	1.6242	(24.057)	0	0	0
2022/03/22	R186	05/05/2022	8.94	Put	Bond Future	282.5500	0.2825	410.3100	0.4103	45.217	0	0	454
2022/03/22	R186	05/05/2022	8.31	Call	Bond Future	621.2300	0.6212	368.7100	0.3687	(40.648)	0	0	0
2022/03/22	R186	05/05/2022	8.31	Put	Bond Future	1,226.2700	1.2263	1,616.0200	1.6160	31.783	0	0	0
2022/03/22	R186	05/05/2022	8.35	Call	Bond Future	687.2900	0.6873	416.3300	0.4163	(39.424)	0	0	454
2022/03/22	R186	05/05/2022	8.35	Put	Bond Future	1,133.9500	1.1339	1,505.2600	1.5053	32.745	0	0	0
2022/03/22	R186	05/05/2022	7.88	Call	Bond Future	162.3700	0.1624	73.7000	0.0737	(54.610)	0	0	435
2022/03/22	R186	05/05/2022	7.88	Put	Bond Future	2,488.5100	2.4885	3,042.1100	3.0421	22.246	0	0	0
2022/03/22	R186	05/05/2022	8.30	Call	Bond Future	605.3100	0.6053	357.3700	0.3574	(40.961)	0	0	0
2022/03/22	R186	05/05/2022	8.30	Put	Bond Future	1,249.9900	1.2500	1,644.3200	1.6443	31.547	0	0	0
2022/03/22	R186	04/08/2022	8.15	Call	Bond Future	698.4000	0.6984	502.4800	0.5025	(28.053)	0	0	0
2022/03/22	R186	04/08/2022	8.15	Put	Bond Future	2,697.7300	2.6977	3,161.0500	3.1611	17.174	0	0	0
2022/03/22	R186	04/08/2022	9.78	Call	Bond Future	4,389.5500	4.3895	3,838.2500	3.8382	(12.559)	0	0	0
2022/03/22	R186	04/08/2022	9.78	Put	Bond Future	407.4600	0.4075	515.4000	0.5154	26.491	0	0	3,600
2022/03/22	R186	04/08/2022	7.96	Call	Bond Future	493.5600	0.4936	342.1700	0.3422	(30.673)	0	0	3,600
2022/03/22	R186	04/08/2022			Bond Future	8.6821	107.9002	8.8602	107.2410	2.052	0.0000	0.0000	15
2022/03/22	R186	04/08/2022	8.14	Call	Bond Future	686.2700	0.6863	492.8200	0.4928	(28.189)	0	0	0
2022/03/22	R186	04/08/2022	8.14	Put	Bond Future	2,723.6300	2.7236	3,189.4200	3.1894	17.102	0	0	0
2022/03/22	R186	04/08/2022	6.96	Call	Bond Future	68.4900	0.0685	40.2100	0.0402	(41.291)	0	0	3,600
2022/03/22	R186	04/08/2022	6.96	Put	Bond Future	6,711.9000	6.7119	7,342.8600	7.3429	9.401	0	0	0
2022/03/22	R186	04/08/2022	7.96	Put	Bond Future	3,218.2100	3.2182	3,726.0600	3.7261	15.781	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R186	04/08/2022	8.13	Call	Bond Future	674.5100	0.6745	483.4800	0.4835	(28.321)	0	0	0
2022/03/22	R186	04/08/2022	8.13	Put	Bond Future	2,749.9100	2.7499	3,218.1200	3.2181	17.026	0	0	0
2022/03/22	R186	03/11/2022	8.53	Call	Bond Future	1,290.9300	1.2909	1,021.4900	1.0215	(20.872)	0	0	0
2022/03/22	R186	03/11/2022	8.53	Put	Bond Future	2,509.1500	2.5091	2,918.5400	2.9185	16.316	0	0	0
2022/03/22	R186	03/11/2022	8.54	Call	Bond Future	1,306.4400	1.3064	1,034.8800	1.0349	(20.786)	0	0	0
2022/03/22	R186	03/11/2022	8.54	Put	Bond Future	2,489.1100	2.4891	2,896.3800	2.8964	16.362	0	0	0
2022/03/22	R186	03/11/2022			Bond Future	8.8751	109.4997	9.0696	108.8208	2.191	0.0000	0.0000	0
2022/03/22	R186	03/11/2022	8.55	Call	Bond Future	1,322.0700	1.3221	1,048.3700	1.0484	(20.702)	0	0	0
2022/03/22	R186	03/11/2022	8.55	Put	Bond Future	2,469.2100	2.4692	2,874.3400	2.8743	16.407	0	0	0
2022/03/22	R186	02/02/2023	8.32	Call	Bond Future	1,099.6900	1.0997	867.4500	0.8675	(21.119)	0	0	0
2022/03/22	R186	02/02/2023	8.32	Put	Bond Future	3,503.8100	3.5038	3,993.4200	3.9934	13.974	0	0	0
2022/03/22	R186	02/02/2023	8.33	Call	Bond Future	1,112.2000	1.1122	878.1400	0.8781	(21.045)	0	0	0
2022/03/22	R186	02/02/2023	8.33	Put	Bond Future	3,482.3800	3.4824	3,970.1700	3.9702	14.007	0	0	0
2022/03/22	R186	02/02/2023			Bond Future	9.0383	106.0458	9.2580	105.3240	2.431	0.0000	0.0000	0
2022/03/22	R186	02/02/2023	8.34	Call	Bond Future	1,124.7900	1.1248	888.9100	0.8889	(20.971)	0	0	0
2022/03/22	R186	02/02/2023	8.34	Put	Bond Future	3,461.0400	3.4610	3,947.0100	3.9470	14.041	0	0	0
2022/03/22	R197	05/05/2022			Bond Future	329.9210	329.9210	329.9393	329.9393	0.006	0.0000	0.0000	752
2022/03/22	R197	04/08/2022			Bond Future	326.0699	326.0699	326.0691	326.0691	0.000	0.0000	0.0000	0
2022/03/22	R197	03/11/2022			Bond Future	330.9744	330.9744	330.9439	330.9439	(0.009)	0.0000	0.0000	0
2022/03/22	R197	02/02/2023			Bond Future	327.9590	327.9590	327.8527	327.8527	(0.032)	0.0000	0.0000	0
2022/03/22	R202	05/05/2022			Bond Future	249.9065	249.9065	247.6018	247.6018	(0.922)	0.0000	0.0000	6,375
2022/03/22	R202	04/08/2022			Bond Future	248.8948	248.8948	246.5421	246.5421	(0.945)	0.0000	0.0000	91
2022/03/22	R202	03/11/2022			Bond Future	252.6374	252.6374	250.2271	250.2271	(0.954)	0.0000	0.0000	0
2022/03/22	R202	02/02/2023			Bond Future	252.3403	252.3403	249.8272	249.8272	(0.996)	0.0000	0.0000	0
2022/03/22	R209	05/05/2022	9.50	Call	Bond Future	23.1800	0.0232	10.9800	0.0110	(52.632)	0	0	2,975
2022/03/22	R209	05/05/2022	9.50	Put	Bond Future	5,720.3500	5.7203	6,126.6200	6.1266	7.102	0	0	0
2022/03/22	R209	05/05/2022	9.75	Call	Bond Future	97.2200	0.0972	55.7100	0.0557	(42.697)	0	0	8,525
2022/03/22	R209	05/05/2022	9.75	Put	Bond Future	4,249.6000	4.2496	4,626.5600	4.6266	8.870	0	0	0
2022/03/22	R209	05/05/2022	10.25	Call	Bond Future	712.0600	0.7121	529.1700	0.5292	(25.685)	0	0	0
2022/03/22	R209	05/05/2022	10.25	Put	Bond Future	1,904.5200	1.9045	2,140.1000	2.1401	12.370	0	0	11,000
2022/03/22	R209	05/05/2022	10.75	Call	Bond Future	2,225.7700	2.2258	1,892.0600	1.8921	(14.993)	0	0	0
2022/03/22	R209	05/05/2022	10.75	Put	Bond Future	622.1700	0.6222	706.9300	0.7069	13.623	0	0	1,050
2022/03/22	R209	05/05/2022	11.43	Call	Bond Future	5,263.2600	5.2633	4,853.2000	4.8532	(7.791)	0	0	0
2022/03/22	R209	05/05/2022	11.43	Put	Bond Future	101.6800	0.1017	110.0900	0.1101	8.271	0	0	0
2022/03/22	R209	05/05/2022	11.44	Call	Bond Future	5,310.7300	5.3107	4,900.3200	4.9003	(7.728)	0	0	0
2022/03/22	R209	05/05/2022	11.44	Put	Bond Future	98.8300	0.0988	106.8900	0.1069	8.155	0	0	0
2022/03/22	R209	05/05/2022			Bond Future	10.4598	70.1874	10.5346	69.7689	0.715	0.0000	0.0000	20,414
2022/03/22	R209	05/05/2022	11.45	Call	Bond Future	5,358.2700	5.3583	4,947.5100	4.9475	(7.666)	0	0	0
2022/03/22	R209	05/05/2022	11.45	Put	Bond Future	96.1000	0.0961	103.8100	0.1038	8.023	0	0	0
2022/03/22	R209	05/05/2022	12.00	Call	Bond Future	7,957.9500	7.9579	7,539.5100	7.5395	(5.258)	0	0	0
2022/03/22	R209	05/05/2022	12.00	Put	Bond Future	15.5700	0.0156	15.6000	0.0156	0.193	0	0	12,050
2022/03/22	R209	04/08/2022	10.58	Call	Bond Future	1,952.3800	1.9524	1,715.9000	1.7159	(12.112)	0	0	0
2022/03/22	R209	04/08/2022	10.58	Put	Bond Future	2,152.5800	2.1526	2,345.5700	2.3456	8.966	0	0	0
2022/03/22	R209	04/08/2022	10.57	Put	Bond Future	2,179.8400	2.1798	2,374.7500	2.3747	8.941	0	0	0
2022/03/22	R209	04/08/2022			Bond Future	10.6164	71.1416	10.6949	70.7121	0.740	0.0000	0.0000	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R209	04/08/2022	10.59	Call	Bond Future	1,980.5100	1.9805	1,742.1200	1.7421	(12.037)	0	0	0
2022/03/22	R209	04/08/2022	10.59	Put	Bond Future	2,125.5900	2.1256	2,316.6700	2.3167	8.990	0	0	0
2022/03/22	R209	04/08/2022	10.57	Call	Bond Future	1,924.4500	1.9244	1,689.8900	1.6899	(12.188)	0	0	0
2022/03/22	R209	03/11/2022	11.03	Call	Bond Future	3,382.2800	3.3823	3,097.7400	3.0977	(8.413)	0	0	0
2022/03/22	R209	03/11/2022	11.03	Put	Bond Future	1,940.1000	1.9401	2,097.7100	2.0977	8.124	0	0	0
2022/03/22	R209	03/11/2022	9.50	Call	Bond Future	358.1200	0.3581	295.6000	0.2956	(17.458)	0	0	0
2022/03/22	R209	03/11/2022	9.50	Put	Bond Future	7,624.9200	7.6249	8,004.5500	8.0046	4.979	0	0	0
2022/03/22	R209	03/11/2022	10.50	Put	Bond Future	3,291.1200	3.2911	3,528.3900	3.5284	7.209	0	0	0
2022/03/22	R209	03/11/2022	9.25	Call	Bond Future	215.6800	0.2157	174.3000	0.1743	(19.186)	0	0	6,000
2022/03/22	R209	03/11/2022	9.25	Put	Bond Future	9,051.9900	9.0520	9,452.7600	9.4528	4.427	0	0	0
2022/03/22	R209	03/11/2022			Bond Future	10.7581	69.0502	10.8406	68.6081	0.767	0.0000	0.0000	2,750
2022/03/22	R209	03/11/2022	11.50	Call	Bond Future	5,016.8500	5.0169	4,677.0200	4.6770	(6.774)	0	0	0
2022/03/22	R209	03/11/2022	11.50	Put	Bond Future	1,181.0800	1.1811	1,283.4000	1.2834	8.663	0	0	0
2022/03/22	R209	03/11/2022	11.00	Call	Bond Future	3,287.3400	3.2873	3,006.8900	3.0069	(8.531)	0	0	0
2022/03/22	R209	03/11/2022	11.00	Put	Bond Future	2,002.1600	2.0022	2,163.8600	2.1639	8.076	0	0	6,000
2022/03/22	R209	03/11/2022	11.01	Call	Bond Future	3,318.8600	3.3189	3,037.0400	3.0370	(8.491)	0	0	0
2022/03/22	R209	03/11/2022	11.01	Put	Bond Future	1,981.2900	1.9813	2,141.6200	2.1416	8.092	0	0	0
2022/03/22	R209	03/11/2022	11.02	Call	Bond Future	3,350.5100	3.3505	3,067.3200	3.0673	(8.452)	0	0	0
2022/03/22	R209	03/11/2022	11.02	Put	Bond Future	1,960.6100	1.9606	2,119.5700	2.1196	8.108	0	0	0
2022/03/22	R209	03/11/2022	10.00	Call	Bond Future	856.7700	0.8568	734.2800	0.7343	(14.297)	0	0	0
2022/03/22	R209	03/11/2022	10.00	Put	Bond Future	5,113.3000	5.1133	5,432.9600	5.4330	6.252	0	0	6,000
2022/03/22	R209	03/11/2022	10.50	Call	Bond Future	1,881.9500	1.8819	1,677.0700	1.6771	(10.887)	0	0	0
2022/03/22	R209	02/02/2023	10.79	Call	Bond Future	2,752.5900	2.7526	2,507.5200	2.5075	(8.903)	0	0	0
2022/03/22	R209	02/02/2023	10.80	Put	Bond Future	3,226.4700	3.2265	3,449.9700	3.4500	6.927	0	0	0
2022/03/22	R209	02/02/2023	10.78	Call	Bond Future	2,726.4000	2.7264	2,482.7000	2.4827	(8.939)	0	0	0
2022/03/22	R209	02/02/2023			Bond Future	10.8843	70.2113	10.9737	69.7414	0.821	0.0000	0.0000	0
2022/03/22	R209	02/02/2023	10.79	Put	Bond Future	3,253.5200	3.2535	3,478.3900	3.4784	6.912	0	0	0
2022/03/22	R209	02/02/2023	10.80	Call	Bond Future	2,778.9000	2.7789	2,532.4600	2.5325	(8.868)	0	0	0
2022/03/22	R209	02/02/2023	10.78	Put	Bond Future	3,280.7600	3.2808	3,507.0000	3.5070	6.896	0	0	0
2022/03/22	R210	05/05/2022			Bond Future	220.0971	220.0971	219.6918	219.6918	(0.184)	0.0000	0.0000	1,039
2022/03/22	R210	04/08/2022			Bond Future	223.1439	223.1439	222.7165	222.7165	(0.192)	0.0000	0.0000	266
2022/03/22	R210	03/11/2022			Bond Future	223.5629	223.5629	223.1161	223.1161	(0.200)	0.0000	0.0000	0
2022/03/22	R210	02/02/2023			Bond Future	227.3626	227.3626	226.8428	226.8428	(0.229)	0.0000	0.0000	0
2022/03/22	R213	05/05/2022	10.63	Call	Bond Future	3,248.3700	3.2484	2,728.9800	2.7290	(15.989)	0	0	0
2022/03/22	R213	05/05/2022	10.65	Put	Bond Future	225.4500	0.2255	288.9900	0.2890	28.184	0	0	0
2022/03/22	R213	05/05/2022			Bond Future	10.0248	83.9064	10.1405	83.3198	1.154	0.0000	0.0000	25,076
2022/03/22	R213	05/05/2022	10.63	Put	Bond Future	238.4100	0.2384	305.6400	0.3056	28.199	0	0	0
2022/03/22	R213	05/05/2022	10.64	Call	Bond Future	3,290.3500	3.2904	2,769.0900	2.7691	(15.842)	0	0	0
2022/03/22	R213	05/05/2022	10.64	Put	Bond Future	231.8500	0.2318	297.2100	0.2972	28.191	0	0	0
2022/03/22	R213	05/05/2022	10.65	Call	Bond Future	3,332.4400	3.3324	2,809.3600	2.8094	(15.697)	0	0	0
2022/03/22	R213	04/08/2022	9.88	Call	Bond Future	1,142.2500	1.1422	911.2400	0.9112	(20.224)	0	0	0
2022/03/22	R213	04/08/2022	9.89	Call	Bond Future	1,161.9900	1.1620	928.3400	0.9283	(20.108)	0	0	0
2022/03/22	R213	04/08/2022	9.90	Put	Bond Future	2,782.7100	2.7827	3,147.5700	3.1476	13.112	0	0	0
2022/03/22	R213	04/08/2022			Bond Future	10.2201	85.0115	10.3424	84.4104	1.196	0.0000	0.0000	0
2022/03/22	R213	04/08/2022	9.88	Put	Bond Future	2,844.5800	2.8446	3,214.7000	3.2147	13.011	0	0	0
2022/03/22	R213	04/08/2022	9.89	Put	Bond Future	2,813.6200	2.8136	3,181.1000	3.1811	13.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R213	04/08/2022	9.90	Call	Bond Future	1,181.7300	1.1817	945.4600	0.9455	(19.994)	0	0	0
2022/03/22	R213	03/11/2022	10.38	Call	Bond Future	2,348.9200	2.3489	2,025.5500	2.0256	(13.767)	0	0	0
2022/03/22	R213	03/11/2022	10.38	Put	Bond Future	2,393.7500	2.3938	2,687.7700	2.6878	12.283	0	0	0
2022/03/22	R213	03/11/2022	10.39	Call	Bond Future	2,374.0200	2.3740	2,048.6200	2.0486	(13.707)	0	0	0
2022/03/22	R213	03/11/2022	10.39	Put	Bond Future	2,370.8100	2.3708	2,662.8000	2.6628	12.316	0	0	0
2022/03/22	R213	03/11/2022	10.37	Call	Bond Future	2,324.2200	2.3242	2,002.8800	2.0029	(13.826)	0	0	0
2022/03/22	R213	03/11/2022	10.37	Put	Bond Future	2,417.1300	2.4171	2,713.1800	2.7132	12.248	0	0	200
2022/03/22	R213	03/11/2022	9.19	Call	Bond Future	420.5600	0.4206	324.7800	0.3248	(22.774)	0	0	476
2022/03/22	R213	03/11/2022	9.19	Put	Bond Future	6,449.6600	6.4497	6,971.2700	6.9713	8.087	0	0	0
2022/03/22	R213	03/11/2022			Bond Future	10.3893	82.7513	10.5185	82.1339	1.243	0.0000	0.0000	0
2022/03/22	R213	03/11/2022	10.40	Call	Bond Future	2,399.2600	2.3993	2,071.8200	2.0718	(13.648)	0	0	0
2022/03/22	R213	03/11/2022	10.40	Put	Bond Future	2,348.0400	2.3480	2,637.9900	2.6380	12.349	0	0	0
2022/03/22	R213	03/11/2022	9.98	Call	Bond Future	1,455.5000	1.4555	1,215.9800	1.2160	(16.456)	0	0	0
2022/03/22	R213	03/11/2022	9.98	Put	Bond Future	3,452.0200	3.4520	3,829.8900	3.8299	10.946	0	0	200
2022/03/22	R213	03/11/2022	10.19	Call	Bond Future	1,897.7600	1.8978	1,613.7700	1.6138	(14.964)	0	0	0
2022/03/22	R213	03/11/2022	10.19	Put	Bond Future	2,862.3000	2.8623	3,195.7000	3.1957	11.648	0	0	476
2022/03/22	R213	03/11/2022	9.13	Call	Bond Future	379.5200	0.3795	291.4000	0.2914	(23.219)	0	0	200
2022/03/22	R213	03/11/2022	9.13	Put	Bond Future	6,724.8900	6.7249	7,254.1600	7.2542	7.870	0	0	0
2022/03/22	R213	03/11/2022	9.84	Call	Bond Future	1,195.8200	1.1958	985.8800	0.9859	(17.556)	0	0	0
2022/03/22	R213	03/11/2022	9.84	Put	Bond Future	3,889.4900	3.8895	4,296.9400	4.2969	10.476	0	0	476
2022/03/22	R213	02/02/2023	10.43	Put	Bond Future	2,989.5800	2.9896	3,320.4700	3.3205	11.068	0	0	0
2022/03/22	R213	02/02/2023	12.20	Call	Bond Future	8,019.7000	8.0197	7,466.0100	7.4660	(6.904)	0	0	0
2022/03/22	R213	02/02/2023	12.20	Put	Bond Future	717.7000	0.7177	815.9300	0.8159	13.687	0	0	935
2022/03/22	R213	02/02/2023	10.22	Put	Bond Future	3,517.5100	3.5175	3,887.6600	3.8877	10.523	0	0	0
2022/03/22	R213	02/02/2023	10.23	Call	Bond Future	2,024.8200	2.0248	1,741.1700	1.7412	(14.009)	0	0	0
2022/03/22	R213	02/02/2023	10.35	Call	Bond Future	2,287.8000	2.2878	1,981.6300	1.9816	(13.383)	0	0	0
2022/03/22	R213	02/02/2023	10.35	Put	Bond Future	3,182.8500	3.1829	3,528.6000	3.5286	10.863	0	0	476
2022/03/22	R213	02/02/2023	10.01	Call	Bond Future	1,584.9300	1.5849	1,343.0000	1.3430	(15.264)	0	0	0
2022/03/22	R213	02/02/2023			Bond Future	10.5403	84.1762	10.6805	83.5243	1.331	0.0000	0.0000	0
2022/03/22	R213	02/02/2023	10.43	Call	Bond Future	2,472.4100	2.4724	2,151.3800	2.1514	(12.984)	0	0	935
2022/03/22	R213	02/02/2023	10.22	Call	Bond Future	2,003.6600	2.0037	1,721.8900	1.7219	(14.063)	0	0	0
2022/03/22	R213	02/02/2023	10.23	Put	Bond Future	3,490.8600	3.4909	3,859.1300	3.8591	10.550	0	0	0
2022/03/22	R213	02/02/2023	9.16	Call	Bond Future	523.9600	0.5240	417.9400	0.4179	(20.234)	0	0	476
2022/03/22	R213	02/02/2023	9.16	Put	Bond Future	7,311.1600	7.3112	7,857.0600	7.8571	7.467	0	0	0
2022/03/22	R213	02/02/2023	10.01	Put	Bond Future	4,110.9700	4.1110	4,520.9600	4.5210	9.973	0	0	476
2022/03/22	R213	02/02/2023	10.21	Call	Bond Future	1,982.3100	1.9823	1,702.4400	1.7024	(14.118)	0	0	0
2022/03/22	R213	02/02/2023	10.21	Put	Bond Future	3,544.0100	3.5440	3,916.0600	3.9161	10.498	0	0	0
2022/03/22	R214	05/05/2022	11.73	Put	Bond Future	100.5500	0.1005	107.4500	0.1074	6.862	0	0	0
2022/03/22	R214	05/05/2022	11.74	Put	Bond Future	97.7500	0.0978	104.3400	0.1043	6.742	0	0	0
2022/03/22	R214	05/05/2022	11.75	Call	Bond Future	5,429.6600	5.4297	5,032.5000	5.0325	(7.315)	0	0	0
2022/03/22	R214	05/05/2022			Bond Future	10.7693	67.1043	10.8390	66.7009	0.648	0.0000	0.0000	15,322
2022/03/22	R214	05/05/2022	11.73	Call	Bond Future	5,333.2700	5.3333	4,936.7400	4.9367	(7.435)	0	0	0
2022/03/22	R214	05/05/2022	11.74	Call	Bond Future	5,381.4400	5.3814	4,984.6000	4.9846	(7.374)	0	0	0
2022/03/22	R214	05/05/2022	11.75	Put	Bond Future	95.0700	0.0951	101.3400	0.1013	6.595	0	0	0
2022/03/22	R214	04/08/2022	10.98	Put	Bond Future	2,012.3400	2.0123	2,178.6100	2.1786	8.263	0	0	0
2022/03/22	R214	04/08/2022	10.99	Call	Bond Future	2,347.4700	2.3475	2,097.9500	2.0979	(10.629)	0	0	0
2022/03/22	R214	04/08/2022			Bond Future	10.9262	67.9863	10.9995	67.5722	0.671	0.0000	0.0000	1,337

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/22	R214	04/08/2022	10.97	Call	Bond Future	2,285.8600	2.2859	2,039.8400	2.0398	(10.763)	0	0	0
2022/03/22	R214	04/08/2022	10.97	Put	Bond Future	2,037.9600	2.0380	2,205.9900	2.2060	8.245	0	0	0
2022/03/22	R214	04/08/2022	10.98	Call	Bond Future	2,316.6500	2.3166	2,068.8700	2.0689	(10.696)	0	0	0
2022/03/22	R214	04/08/2022	10.99	Put	Bond Future	1,986.8100	1.9868	2,151.3400	2.1513	8.281	0	0	0
2022/03/22	R214	03/11/2022	11.34	Call	Bond Future	3,549.6000	3.5496	3,271.9800	3.2720	(7.821)	0	0	0
2022/03/22	R214	03/11/2022	11.36	Put	Bond Future	1,985.1100	1.9851	2,131.0900	2.1311	7.354	0	0	0
2022/03/22	R214	03/11/2022			Bond Future	11.0615	65.7243	11.1384	65.2982	0.695	0.0000	0.0000	0
2022/03/22	R214	03/11/2022	11.34	Put	Bond Future	2,026.7200	2.0267	2,175.2300	2.1752	7.328	0	0	0
2022/03/22	R214	03/11/2022	11.35	Call	Bond Future	3,582.3300	3.5823	3,303.4400	3.3034	(7.785)	0	0	0
2022/03/22	R214	03/11/2022	11.35	Put	Bond Future	2,005.8200	2.0058	2,153.0600	2.1531	7.341	0	0	0
2022/03/22	R214	03/11/2022	11.36	Call	Bond Future	3,615.1900	3.6152	3,335.0400	3.3350	(7.749)	0	0	0
2022/03/22	R214	02/02/2023	11.07	Call	Bond Future	2,841.0800	2.8411	2,604.2600	2.6043	(8.336)	0	0	0
2022/03/22	R214	02/02/2023	11.07	Put	Bond Future	3,462.7800	3.4628	3,678.6100	3.6786	6.233	0	0	0
2022/03/22	R214	02/02/2023	11.08	Call	Bond Future	2,868.1400	2.8681	2,630.0000	2.6300	(8.303)	0	0	0
2022/03/22	R214	02/02/2023	11.08	Put	Bond Future	3,434.3200	3.4343	3,648.8300	3.6488	6.246	0	0	0
2022/03/22	R214	02/02/2023			Bond Future	11.1827	66.8585	11.2659	66.4058	0.744	0.0000	0.0000	0
2022/03/22	R214	02/02/2023	11.09	Call	Bond Future	2,895.3100	2.8953	2,655.8700	2.6559	(8.270)	0	0	0
2022/03/22	R214	02/02/2023	11.09	Put	Bond Future	3,406.0300	3.4060	3,619.2400	3.6192	6.260	0	0	0
2022/03/22	R248	05/05/2022	11.79	Call	Bond Future	7,059.0400	7.0590	6,624.8300	6.6248	(6.151)	0	0	0
2022/03/22	R248	05/05/2022	11.79	Put	Bond Future	106.2100	0.1062	108.6100	0.1086	2.260	0	0	0
2022/03/22	R248	05/05/2022	11.80	Call	Bond Future	7,119.0200	7.1190	6,684.6000	6.6846	(6.102)	0	0	0
2022/03/22	R248	05/05/2022			Bond Future	10.7685	84.1678	10.8282	83.7312	0.554	0.0000	0.0000	193,475
2022/03/22	R248	05/05/2022	11.80	Put	Bond Future	103.2800	0.1033	105.4700	0.1055	2.120	0	0	0
2022/03/22	R248	05/05/2022	11.81	Call	Bond Future	7,178.9700	7.1790	6,744.3500	6.7443	(6.054)	0	0	0
2022/03/22	R248	05/05/2022	11.81	Put	Bond Future	100.4000	0.1004	102.3900	0.1024	1.982	0	0	0
2022/03/22	R248	04/08/2022	10.98	Call	Bond Future	2,909.7300	2.9097	2,634.4900	2.6345	(9.459)	0	0	0
2022/03/22	R248	04/08/2022	10.98	Put	Bond Future	2,511.9100	2.5119	2,685.5600	2.6856	6.913	0	0	0
2022/03/22	R248	04/08/2022	10.99	Call	Bond Future	2,948.6300	2.9486	2,671.4900	2.6715	(9.399)	0	0	0
2022/03/22	R248	04/08/2022	10.99	Put	Bond Future	2,479.8000	2.4798	2,651.5500	2.6515	6.926	0	0	0
2022/03/22	R248	04/08/2022	10.20	Call	Bond Future	664.0700	0.6641	555.2300	0.5552	(16.390)	0	0	1,700
2022/03/22	R248	04/08/2022	10.40	Put	Bond Future	4,989.4700	4.9895	5,286.6000	5.2866	5.955	0	0	0
2022/03/22	R248	04/08/2022			Bond Future	10.9243	85.2741	10.9872	84.8252	0.576	0.0000	0.0000	6,533
2022/03/22	R248	04/08/2022	11.00	Call	Bond Future	2,987.7700	2.9878	2,708.7400	2.7087	(9.339)	0	0	0
2022/03/22	R248	04/08/2022	11.00	Put	Bond Future	2,448.0300	2.4480	2,617.8900	2.6179	6.939	0	0	0
2022/03/22	R248	04/08/2022	10.90	Call	Bond Future	2,606.8100	2.6068	2,347.1200	2.3471	(9.962)	0	0	1,700
2022/03/22	R248	04/08/2022	10.90	Put	Bond Future	2,781.0200	2.7810	2,970.2200	2.9702	6.803	0	0	0
2022/03/22	R248	04/08/2022	9.70	Call	Bond Future	168.0100	0.1680	130.7500	0.1307	(22.177)	0	0	0
2022/03/22	R248	04/08/2022	9.70	Put	Bond Future	9,835.4400	9.8354	10,247.0700	10,247.1	4.185	0	0	0
2022/03/22	R248	04/08/2022	10.20	Put	Bond Future	6,157.2200	6.1572	6,497.2700	6.4973	5.523	0	0	0
2022/03/22	R248	04/08/2022	10.40	Call	Bond Future	1,075.6700	1.0757	923.9100	0.9239	(14.108)	0	0	0
2022/03/22	R248	03/11/2022	11.32	Call	Bond Future	4,371.8800	4.3719	4,067.8500	4.0679	(6.954)	0	0	0
2022/03/22	R248	03/11/2022	11.30	Put	Bond Future	2,625.6800	2.6257	2,787.4700	2.7875	6.162	0	0	0
2022/03/22	R248	03/11/2022	11.31	Put	Bond Future	2,598.6000	2.5986	2,758.9900	2.7590	6.172	0	0	0
2022/03/22	R248	03/11/2022			Bond Future	11.0584	82.1352	11.1247	81.6722	0.600	0.0000	0.0000	0
2022/03/22	R248	03/11/2022	11.32	Put	Bond Future	2,571.7800	2.5718	2,730.7700	2.7308	6.182	0	0	0
2022/03/22	R248	03/11/2022	11.30	Call	Bond Future	4,290.6800	4.2907	3,989.4500	3.9894	(7.021)	0	0	0
2022/03/22	R248	03/11/2022	11.31	Call	Bond Future	4,331.2000	4.3312	4,028.5700	4.0286	(6.987)	0	0	0

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2022/03/22	R248	02/02/2023	11.08	Call	Bond Future	3,588.8700	3.5889	3,324.2600	3.3243	(7.373)	0	0	0
2022/03/22	R248	02/02/2023	11.08	Put	Bond Future	4,272.3200	4.2723	4,502.7500	4.5027	5.394	0	0	0
2022/03/22	R248	02/02/2023			Bond Future	11.1786	83.5530	11.2509	83.0579	0.647	0.0000	0.0000	0
2022/03/22	R248	02/02/2023	11.06	Call	Bond Future	3,521.1200	3.5211	3,259.4000	3.2594	(7.433)	0	0	0
2022/03/22	R248	02/02/2023	11.06	Put	Bond Future	4,344.4900	4.3445	4,577.8100	4.5778	5.370	0	0	0
2022/03/22	R248	02/02/2023	11.07	Call	Bond Future	3,554.7600	3.5548	3,291.6000	3.2916	(7.403)	0	0	0
2022/03/22	R248	02/02/2023	11.07	Put	Bond Future	4,308.1100	4.3081	4,539.9900	4.5400	5.382	0	0	0
Total												1272892	